

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA161028DE

Issue Date:

28 October 2016

Effective Date:

31 October 2016

<b>Contracts:</b>	Single Stock Future (COB & <i>Flex</i> )	IT6, YIT
	Single Stock Dividend Future	IT8

**Company:** Inditex SA

**ISIN:** ES0148396007

**Corporate action:** Special dividend

**Reference:** CA160315DE2

**Adjustments:** The following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** € 32.335
- **Ratio:** 0.99564880

**Single Stock Dividend Futures:**

- **Lot Size:** 10044 shares per lot, therefore contract IT8 will be converted into contract IT8 (lot size 10000) and the O-class I80 (lot size 44), as shown in the Attachment to this Notice.
- **Variation Margin:** Daily Settlement Prices on 28 October 2016 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 31 October 2016, as shown in the Attachment to this Notice.
- **EDSP Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 31 October 2016 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec16 maturity in contracts IT8 and I80.
- **Further Maturities:** No new maturities will be introduced in O-class contract I80.
- **Trading Fees O-class contracts I80:**
  - Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 31 October 2016 up to and including 17 March 2017.
  - Trading fees for Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 31 October 2016 until the end of the lifetime of the

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O-class I8O. Large-in-Scale transactions of Liquidity Providers are charged the Member own account fee.

- Trading fees for Members, own account will be €0.00 (no fee) for both opening and closing transactions, as of 31 October 2016 up to and including 17 March 2017.

### Single Stock Futures:

- Given that there is no open interest, no adjustments have been made to the Single Stock Futures contracts.

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For further information in relation to this Notice, Members should contact:

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Attachment to Corporate Action Notice No. CA161028DE

**Inditex SA**

Corporate action: **Special dividend**

Single Stock Dividend Futures:

		Lot size
Single Stock Dividend Futures (SSDF):	IT8	10000
Single Stock Dividend Futures (SSDF):	I80	44 <span style="color: red;">O-class</span>

Dec-16		Dec-17		Dec-18	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
<b>0.4600</b>	<b>0.4580</b>	<b>0.5000</b>	<b>0.4978</b>	<b>0.5000</b>	<b>0.4978</b>

Dec-19		Dec-20	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
<b>0.4200</b>	<b>0.4182</b>	<b>0.4200</b>	<b>0.4182</b>